

STATE STREET CORPORATION

	CPP Disbursement Date 10/28/2008	RSSD (Holding Company) 1111435	Number of Insured Depository Institutions 1		
Selected balance and off-balance sheet items	2009 \$ millions	2010 \$ millions	%chg from prev		
Assets	\$153,741	\$155,529	1.2%		
Loans	\$11,069	\$12,153	9.8%		
Construction & development	\$0	\$477			
Closed-end 1-4 family residential	\$0	\$0			
Home equity	\$0	\$0			
Credit card	\$0	\$0			
Other consumer	\$119	\$128	8.0%		
Commercial & Industrial	\$107	\$24	-77.4%		
Commercial real estate	\$600	\$235	-60.9%		
Unused commitments	\$23,459	\$20,750	-11.5%		
Securitization outstanding principal	\$0	\$0			
Mortgage-backed securities (GSE and private issue)	\$26,411	\$30,413	15.2%		
Asset-backed securities	\$29,764	\$28,216	-5.2%		
Other securities	\$36,895	\$35,025	-5.1%		
Cash & balances due	\$29,004	\$25,135	-13.3%		
Residential mortgage originations					
Closed-end mortgage originated for sale (quarter)	\$0	\$0			
Open-end HELOC originated for sale (quarter)	\$0	\$0			
Closed-end mortgage originations sold (quarter)	\$0	\$0			
Open-end HELOC originations sold (quarter)	\$0	\$0			
Liabilities	\$139,073	\$138,832	-0.2%		
Deposits	\$94,692	\$103,847	9.7%		
Total other borrowings	\$35,256	\$22,497	-36.2%		
FHLB advances	\$0	\$0			
Equity					
Equity capital at quarter end	\$14,668	\$16,697	13.8%		
Stock sales and transactions with parent holding company (cumulative through calendar year)	-\$42	-\$17	NA		
Performance Ratios					
Tier 1 leverage ratio	8.2%	7.1%	--		
Tier 1 risk based capital ratio	17.3%	18.1%	--		
Total risk based capital ratio	19.0%	19.9%	--		
Return on equity ¹	18.6%	5.2%	--		
Return on assets ¹	1.7%	0.6%	--		
Net interest margin ¹	2.2%	2.1%	--		
Coverage ratio {(ALL+Alloc transfer risk)/Noncurrent loans}}	32.3%	73.9%	--		
Loss provision to net charge-offs (qtr)	375.5%	-676.6%	--		
Net charge-offs to average loans and leases ¹	0.3%	0.0%	--		
¹ Quarterly, annualized.					
	Noncurrent Loans		Gross Charge-Offs		
Asset Quality (% of Total Loan Type)	2009	2010	2009	2010	
Construction & development	0.0%	28.0%	0.0%	0.0%	--
Closed-end 1-4 family residential	0.0%	0.0%	0.0%	0.0%	--
Home equity	0.0%	0.0%	0.0%	0.0%	--
Credit card	0.0%	0.0%	0.0%	0.0%	--
Other consumer	0.0%	0.0%	0.0%	0.0%	--
Commercial & Industrial	0.0%	0.0%	0.0%	0.0%	--
Commercial real estate	40.0%	0.0%	0.6%	0.1%	--
Total loans	2.2%	1.1%	0.1%	0.0%	--